

CME to Host Second Annual European Inflation Summit 15 May in London

LONDON, April 17, 2007 /PRNewswire-FirstCall via COMTEX News Network/ -- Leading market participants from the buy- and sell-side across Europe will discuss the evolution of the global inflation market at CME's second annual European Inflation Summit on Tuesday, 15 May, 2007 at the Clothworkers' Hall, London. The Summit follows 2006's successful inaugural event, hosted by CME, the world's largest and most diverse futures exchange.

The summit will feature Dariush Mifendererski, Managing Director, Head of Inflation Linked Trading, UBS, who will open the event showcasing CME Eurozone HICP futures and how they fit within an inflation trading strategy. Two panel discussions will follow.

The first panel, for inflation structurers and strategists, will be moderated by Mark Capleton, Head of European Rates Research, RBS, and will examine how exchange-listed instruments can be used to structure inflation-linked products. The second panel, which Mifendererski will moderate, will feature participants in the inflation markets who will focus on the tools used by inflation traders and managers to manage inflation risk.

Panelists scheduled to participate include:

- Brice Benaben, Head of Inflation Structuring, Citigroup
- David Dyer, Portfolio Manager, Government & Inflation-Linked, AXA Investment Managers
- Benedicte Guerin-Cribier, Head of Inflation Structuring, BNP Paribas
- Alan James, Head of Global Inflation-Linked Research, Barclays Capital
- Daragh McDevitt, Global Head of Inflation Structuring, ABN Amro
- Diego Megia, Founder and Investment Manager, Elcano RV Hedge Fund Madrid
- Borut Miklavcic, Head of Inflation Trading, Lehman Brothers
- Stephane Salas, Global Head of Inflation, Societe Generale Paris

The panels will be followed by a question-and-answer session.

"Interest in inflation-linked derivatives continues to grow and we are seeing steadily-increasing volumes in the CME Eurozone HICP futures contract," said Robin Ross, Managing Director, CME Interest Rate Products. "The advantages of trading exchange-listed and centrally-cleared inflation futures are becoming more appealing to a wider variety of dealers and investors as new strategies and applications are developed. We see this as a continuing area of growth in the years to come."

CME launched trading in CME Eurozone HICP futures products in September 2005. The contract currently has four marketmakers in London (Barclays Capital, Lehman Brothers, RBS, Nomura) and one in Paris (Ixis CIB).

The CME Inflation Summit is free and open to all interested participants. It will be held at the Clothworkers' Hall, Dunster Court, Mincing Lane, London EC3R 7AH, from 5:30 - 8:30 p.m. Additional information and online registration is available at <http://www.cme.com/inflationsummit>.

For those unable to attend in person, the event will be streamed live at <http://www.cme.com/inflationsummit>.

CME interest rate products, which constitute the exchange's largest product group, enable financial institutions and other customers worldwide to hedge financial risks associated with interest rate moves. CME interest rate futures and options on futures can be used to manage interest rate risks ranging from one day to 10 years. CME trades more short-term interest rate futures and options than any other exchange in the world.

CME (<http://www.cme.com>) is the world's largest and most diverse derivatives exchange. As an international marketplace, CME brings together buyers and sellers on the CME Globex(R) electronic trading platform and on its trading floors. CME offers futures and options on futures in these product areas: interest rates, stock indexes, foreign exchange, agricultural commodities, energy, and alternative investment products such as weather, real estate and economic derivatives. CME is a wholly-owned subsidiary of Chicago Mercantile Exchange Holdings Inc. (NYSE, Nasdaq: CME), which is part of the Russell 1000

(R) Index and the S&P 500(R) Index.

Statements in this news release that are not historical facts are forward- looking statements. These statements are not guarantees of future performance and involve risks, uncertainties and assumptions that are difficult to predict. Therefore, actual outcomes and results may differ materially from what is expressed or implied in any forward-looking statements. More detailed information about factors that may affect our performance may be found in our filings with the Securities and Exchange Commission, including our most recent Annual Report on Form 10-K, which can be obtained at its Web site at <http://www.sec.gov> . We undertake no obligation to publicly update any forward-looking statements, whether as a result of new information, future events or otherwise.

Chicago Mercantile Exchange, CME, the globe logo, CME Globex and E-mini are trademarks of Chicago Mercantile Exchange Inc. CLEARING 21 is a registered trademark of CME and New York Mercantile Exchange, Inc. S&P, S&P 500, NASDAQ-100, Nikkei 225, Russell 1000, Russell 2000, TRAKRS, Total Return Asset Contracts and other trade names, service marks, trademarks and registered trademarks that are not proprietary to Chicago Mercantile Exchange Inc. are the property of their respective owners, and are used herein under license. Further information about CME and its products is available on the CME Web site at <http://www.cme.com> .

CME-G

SOURCE CME

Media Contacts, Jeremy Hughes, +44-207-796-7112, or Pamela Plehn, +1-312-930-3446, news@cme.com , or Investor Contact, John Peschier, +1-312-930-8491, all for CME

<http://www.cme.com>

Copyright (C) 2007 PR Newswire. All rights reserved

News Provided by COMTEX